Derivatives Pricing & Hedging Training Course

Professional Development Training Course Outline

Category	Capital Markets and Investment	**Duration**	5 Days
Base Fee	$1,500 USD	**Delivery Mode**	Online / On-site Hybrid

Course Introduction

Derivatives Pricing & Hedging Training Course is meticulously designed to provide finance professionals, traders, risk managers, and portfolio analysts with advanced knowledge in derivative instruments, pricing models, and hedging strategies. This course integrates practical applications of financial theory, quantitative techniques, and market practices to equip participants with the skills necessary to manage derivative portfolios, mitigate risk exposure, and optimize investment performance. Participants will gain deep insights into option pricing, futures, swaps, and structured products, along with the use of cutting-edge tools for scenario analysis and risk assessment.

With a strong focus on practical implementation and market relevance, the course blends theoretical foundations with real-world case studies to enhance decision-making in complex trading environments. Participants will develop expertise in managing volatility, understanding Greeks, applying delta hedging, and evaluating derivative contracts under various market conditions. This training is tailored to address the current trends in financial markets, regulatory frameworks, and risk management best practices, ensuring that learners acquire skills that are both actionable and highly sought after in the finance industry.

Programme Curriculum

Derivatives Pricing & Hedging Training Course

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Course Objectives

1. Understand the fundamentals of derivatives and their role in modern financial markets
2. Master option pricing models including Black-Scholes, Binomial, and Monte Carlo simulations
3. Analyze futures, forwards, and swaps for risk management and hedging strategies
4. Calculate and interpret Greeks for effective hedging of derivative portfolios
5. Apply delta, gamma, vega, and rho hedging techniques in practical scenarios
6. Evaluate interest rate, credit, and equity derivatives using quantitative methods
7. Implement volatility forecasting and scenario analysis for derivatives pricing
8. Understand margining, settlement processes, and regulatory compliance for derivatives
9. Develop strategies for portfolio optimization and risk-adjusted returns
10. Interpret market data and derivatives pricing models for informed decision-making
11. Integrate financial technology tools for derivatives pricing and risk management
12. Solve real-world case studies to reinforce practical understanding
13. Enhance analytical and quantitative skills for career advancement in finance

Organizational Benefits

- Improved risk management and mitigation strategies
- Enhanced portfolio performance through advanced derivatives insights
- Strengthened decision-making capabilities in complex market scenarios
- Increased compliance with regulatory standards in derivatives trading
- Greater efficiency in hedging strategies and derivatives operations
- Reduced financial exposure and operational risk
- Enhanced strategic planning and forecasting accuracy
- Improved analytical and quantitative capabilities across teams
- Greater employee expertise in pricing and valuation of complex instruments
- Competitive advantage through skilled derivatives management professionals

Target Audiences

1. Risk managers and compliance officers
2. Traders and portfolio managers
3. Financial analysts and quantitative researchers
4. Investment bankers and structured product specialists
5. Hedge fund professionals and asset managers

6. Treasury and finance department professionals
7. Financial technology specialists in trading firms
8. Graduate students in finance or related disciplines

Course Duration: 5 days

Course Modules

Module 1: Introduction to Derivatives

- Overview of derivative instruments
- Role of derivatives in financial markets
- Types of derivatives: options, futures, forwards, swaps
- Regulatory environment and compliance standards
- Market participants and trading venues
- Case study: Real-world derivatives market analysis

Module 2: Option Pricing Fundamentals

- Black-Scholes option pricing model
- Binomial pricing model
- Monte Carlo simulations for options
- Intrinsic and time value of options
- Practical exercises in option valuation
- Case study: Pricing equity options under volatility

Module 3: Futures and Forward Contracts

- Mechanics of futures and forward contracts
- Pricing and valuation techniques
- Hedging with futures contracts
- Margining and settlement processes
- Market risk management using forwards
- Case study: Managing commodity futures exposure

Module 4: Swaps and Interest Rate Derivatives

- Overview of swaps and interest rate derivatives
- Valuation methods for interest rate swaps
- Hedging strategies for swaps
- Credit and counterparty risk considerations
- Practical exercises in swap pricing
- Case study: Interest rate swap strategy for a corporate treasury

Module 5: Greeks and Risk Metrics

- Understanding delta, gamma, vega, theta, and rho
- Calculating and interpreting Greeks
- Application of Greeks in hedging strategies
- Sensitivity analysis for derivative portfolios
- Risk assessment tools for derivatives
- Case study: Using Greeks to manage option risk

Module 6: Volatility and Scenario Analysis

- Volatility estimation techniques
- Implied vs historical volatility
- Scenario and stress testing for derivative portfolios
- Application in risk management
- Forecasting market movements
- Case study: Evaluating volatility impact on option strategies

Module 7: Portfolio Hedging Techniques

- Delta, gamma, and vega hedging methods
- Cross-hedging and correlation strategies
- Hedging equity, interest rate, and commodity exposures
- Optimization of hedging efficiency
- Scenario planning and back-testing
- Case study: Multi-asset portfolio hedging

Module 8: Derivatives Pricing Tools and Applications

- Financial technology and analytics tools
- Real-time pricing and risk management software
- Data-driven decision-making in derivatives
- Advanced computational methods
- Integrating models into trading strategies
- Case study: Implementation of pricing models in live trading

Training Methodology

- Interactive lectures with real-world examples
- Hands-on practical exercises and simulations
- Group discussions and problem-solving sessions

- Case study analysis for applied learning
- Use of financial software tools for pricing and risk assessment
- Q&A sessions with industry experts
- Continuous assessment through exercises and quizzes

Register as a group from 3 participants for a Discount

Send us an email: info@fineskilltrainingcenter.org or call *+254769199797*

Certification

Upon successful completion of this training, participants will be issued with a globally- recognized certificate.

Tailor-Made Course

We also offer tailor-made courses based on your needs.

Key Notes

a. The participant must be conversant with English.

b. Upon completion of training the participant will be issued with an Authorized Training Certificate

c. Course duration is flexible and the contents can be modified to fit any number of days.

d. The course fee includes facilitation training materials, 2 coffee breaks, buffet lunch and A Certificate upon successful completion of Training.

e. One-year post-training support Consultation and Coaching provided after the course.
f. Payment should be done at least a week before commence of the training, to Fineskill Training Center account, as indicated in the invoice so as to enable us prepare better for you.

Upcoming Scheduled Sessions

Start Date	End Date	Location	Price
23 Nov 2026	27 Nov 2026	Online	$1,000
23 Nov 2026	27 Nov 2026	Physical	$1,500
23 Nov 2026	27 Nov 2026	Physical	$3,000
23 Nov 2026	27 Nov 2026	Physical	$3,000

Start Date	End Date	Location	Price
23 Nov 2026	27 Nov 2026	Physical	$6,000
23 Nov 2026	27 Nov 2026	Physical	$4,500
23 Nov 2026	27 Nov 2026	Physical	$6,000
23 Nov 2026	27 Nov 2026	Physical	$6,000

Ready to enroll or request a customized program? Book online or contact us:

Register Online Now

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